

SYSTEM AND METHOD FOR ANALYZING TRANSACTION
IN AN ELECTRONIC EXCHANGE

ABSTRACT OF THE DISCLOSURE

[0042] The present invention can provide a market analysis system which includes a computer processor, a computer readable storage medium, a database stored on the computer readable storage medium including a set of transaction data and a software program stored on the computer readable storage medium. The software program can be executable by the computer processor to receive a transaction from an electronic exchange, store the transaction in the database as an addition to the set of transaction data, define a standard pricing group from the set of transaction data, and apply a statistical analysis to the standard pricing group.

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